Open Compute Stack (OpenCS): a framework for parallelisation of equation-based simulation programs

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ABSTRACT

In this work, the main ideas and the key concepts of the Open Compute Stack (OpenCS) framework are presented. The framework provides a common platform for equation-based modelling and parallel simulation on shared and distributed memory systems and allows the same model specification to be used on different high performance computing systems and architectures including heterogeneous systems. The main OpenCS components are described: (1) platform-independent model specification data structures for description of general systems of differential and algebraic equations, (2) a platform-independent method to describe, store in computer memory and evaluate general systems of equations on diverse types of computing devices, (3) an Application Programming Interface (API) for model specification, parallel evaluation of model equations, simulation and model exchange, (4) algorithms for partitioning of general systems of equations and inter-process data exchange, and (5) simulation software for parallel numerical solution of general systems of differential and algebraic equations on shared and distributed memory systems. The methodology and an API for the typical use cases are presented. The benefits provided by the common modelling platform are discussed in details such as: the model specification data structures providing a simple platform-independent binary interface for model exchange, and the model equations stored as an array of binary data which can be evaluated on virtually all computing devices with no additional processing. The capabilities of the framework are illustrated using two large scale problems and the overall performance and performance of individual phases of the numerical solution analysed.

INTRODUCTION

Equation-based mathematical modelling is one of the efficient methods for simulation of engineering problems described by a system of ordinary differential (ODE) or differential-algebraic equations (DAE). On shared memory systems, the procedure for numerical solution of equation-based models includes the following computationally intensive tasks: (1) numerical integration of the overall ODE/DAE system in time by a suitable solver (requires evaluation of model equations), (2) linear algebra operations (mostly BLAS L1 vector operations and some of BLAS L2 matrix-vector operations), (3) solution of systems of linear equations (requires evaluation of derivatives), and (4) if requested, integration of sensitivity equations (requires evaluation of sensitivity residuals). On distributed memory systems, every processing element (PE) performs

the same tasks on one part of the overall system (ODE/DAE sub-sybstem) and an inter-process data exchange required by the linear algebra and equation evaluation functions. In general, simulation programs for this class of problems are developed using:

1. General-purpose programming languages such as C/C++ or Fortran and one of available suites for scientific applications such as SUNDIALS (Hindmarsh et al., 2005), Trilinos (Heroux et al., 2005) and PETSC (Balay et al., 2015)
2. Modelling languages such as Ascend (Piela et al., 1991), gPROMS (Barton and Pantelides, 1994), APMonitor (Hedengren et al., 2014) and Modelica (Fritzson and Engelson, 1998)
3. Multi-paradigm numerical languages such as Matlab (The MathWorks, Inc., 2018a), Mathematica (Wolfram Research, Inc., 2015) and Maple (Waterloo Maple, Inc., 2015)
4. Higher-level fourth-generation languages (Python) and modelling software such as DAE Tools (Nikolić, 2016) and Assimulo (Andersson et al., 2015)
5. Libraries for finite element (FE) analysis and computational fluid dynamics (CFD) such as deal.II (Bangerth et al., 2007), libMesh (Kirk et al., 2006), and OpenFOAM (The OpenFOAM Foundation, 2018)
6. Computer Aided Engineering (CAE) software for finite element analysis and computational fluid dynamics such as HyperWorks (Altair, 2018), STAR-CCM+ and STAR-CD (Siemens, 2018), COMSOL Multiphysics (COMSOL, Inc., 2018), ANSYS Fluent/CFX (Ansys, Inc., 2018) and Abaqus (Dassault Systemes, 2018)

A detailed discussion of capabilities and limitations of the available approaches for specification of model equations and development of large-scale simulation programs are given in Nikolić (2016, 2018, 2019). In all approaches, an interface to a particular ODE/DAE solver must be implemented to provide the information required for numerical integration in time (Fig. 1). The solver interface is directly implemented in general-purpose programming languages (i.e. as user-supplied functions). In other approaches, the solver interface is built around the internal simulator-specific data structures representing the model. For instance, the source code of modelling languages is typically parsed into an Abstract Syntax Tree (AST). The produced AST can be transformed into a simulator-specific data structure or used to generate C source code as in OpenModelica (Fritzson et al., 2005) and JModelica (Akesson et al., 2010). Other modelling software such as DAE Tools use the operator overloading technique to produce a tree-like data structure (Evaluation Tree). CAE software perform a discretisation of Partial Differential Equations (PDE) on a specified grid: (a) on unstructured grids, the results of discretisation using the Finite Element (FE) or Finite Volume (FV) methods are the mass and stiffness matrices and load vectors, and (b) on structured grids, the results of discretisation using the Finite Difference (FD) method are the stencil data (nodes arrangement and their coefficients). The simulator-specific data structures, sparse matrix-vector (SpMV) and matrix-matrix (SpMM) operations or stencil codes are then utilised by the ODE/DAE solver interface to evaluate model equations and derivatives.

The idea in this work is to separate a high-level (simulator-dependent) model specification procedure, typically performed only once, from its parallel (in general, simulator-independent) numerical solution. While description of models and generation of a system of equations can be performed in many different ways depending on the type of the problem and the method applied by a simulator, the numerical solution procedure always requires the same (low-level) information. For instance, a high-level model specification for the problems governed by partial differential equations can be created using a modelling language or a CAE software. The low-level model description is internally generated by simulators utilising various discretisation methods and results in a system of differential equations (ODE or DAE). However, the information required for

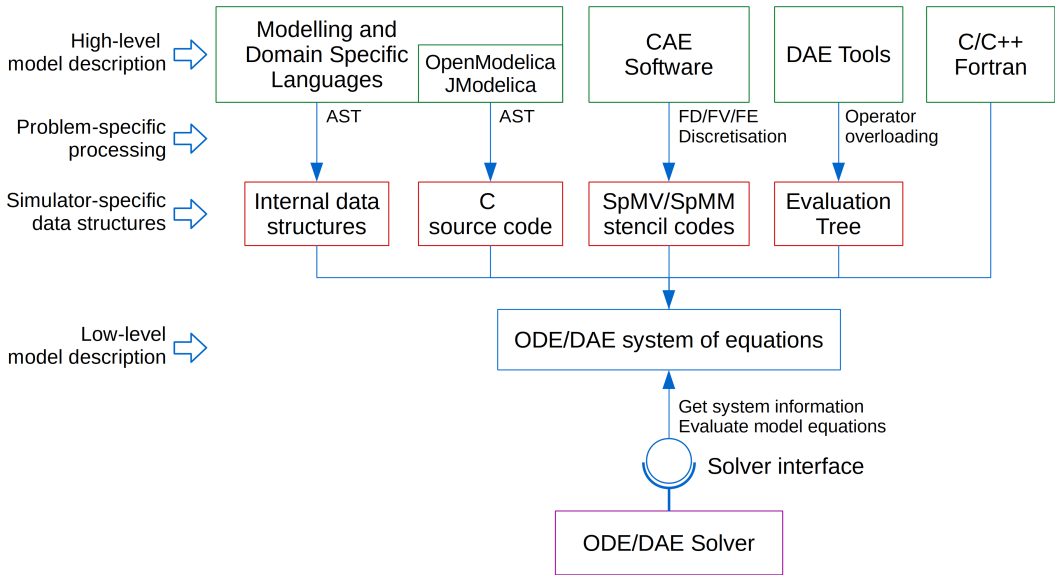

Figure 1. An overview of available modelling approaches. A high-level model description is created using the modelling or general purpose programming languages, FEA/CFD libraries and CAE software. A low-level model description is generated in a problem and simulator specific way and used to implement an interface to ODE/DAE solvers. The solver interface utilises the simulator-specific data structures to provide the information required for integration of the ODE/DAE system in time.

numerical solution in both cases are essentially identical: the data about the number of variables, their names, types, absolute tolerances and initial conditions, and the functions for evaluation of equations and derivatives. Therefore, the low-level model description coupled with a method for parallel evaluation of model equations on different computing devices can be a basis for a universal software for parallel simulation of general systems of differential equations on all important platforms. In general, such a model description, due to its simplicity, can be generated and utilised by any existing simulator. This way, simulations can be performed on platforms not supported by that particular simulator or the simulation performance on the supported platforms can be improved by evaluating model equations in parallel on devices that are not currently utilised. In addition, the same platform-independent model description can be used for model exchange and benchmarks between different simulators, solvers, individual computing devices and high performance computing platforms (i.e. between heterogeneous clusters, where evaluation of model equations is currently not available for different architectures). An efficient evaluation of model equations is of utmost importance. For instance, very often more than 85% of the total integration time is spent on evaluation of equations and derivatives (Nikolić, 2018). Since most of the modern computers and many specially designed clusters are equipped with additional stream processors/accelerators such as Graphics Processing Units (GPU), Field Programmable Gate Arrays (FPGA) and manycore processors (Xeon Phi), the simulation software must be specially designed to effectively take advantage of multiple architectures. While parallel evaluation of model equations on general purpose processors is fairly straightforward and different techniques are applied by different simulators, evaluation on streaming processors is rather difficult. Stream computing differs from traditional computing in that the system processes a sequential stream of elements: a kernel is executed on each element of the input stream and the result stored in an

output stream. Thus, the data structures representing the model equations must be designed to support evaluation on both systems (often simultaneously in heterogeneous computing setups).

To this end, the Open Compute Stack (OpenCS) framework has been develop to provide:

1. Model specification data structures for a platform-independent description of general ODE/DAE systems of equations
2. A platform-independent method to describe, store in computer memory and evaluate general systems of equations of any size on diverse types of computing devices
3. An Application Programming Interface (API) for model specification, parallel evaluation of model equations, model exchange and a generic interface to ODE/DAE solvers
4. Algorithms for partitioning of general systems of equations and inter-process data exchange (for simulations on distributed memory systems)
5. Simulation software for parallel numerical solution of general ODE/DAE systems of equations on shared and distributed memory systems

This way, the OpenCS framework offers a common platform for specification of equation-based models, parallel evaluation of equations on diverse types of computing devices, model exchange and parallel simulation of large-scale systems of differential equations on shared and distributed memory systems.

OpenCS is free software released under the GNU Lesser General Public Licence. The installation packages, compilation instructions and more information about the OpenCS software can be found on the DAE Tools website (http://www.daetools.com/opencs.html). The source code is available from the SourceForge subversion repository: https://sourceforge.net/p/daetools/code and located in the *trunk/OpenCS* directory.

The framework is based on the methodology for parallel numerical solution of general systems of non-linear differential and algebraic equations on heterogeneous and distributed memory systems presented in Nikolić (2018, 2019). In the OpenCS approach, the model specification contains only the low-level information directly required by solvers. The model equations are transformed into the Reverse Polish (postfix) notation and stored as an array of binary data (a Compute Stack) for direct evaluation on all platforms with no additional processing nor compilation steps. The OpenCS model specification, represented by a Compute Stack Model, provides a common interface to ODE/DAE solvers and can be generated using the OpenCS API in two ways (Fig. 2): (a) direct implementation in C++ and (b) export of existing models from third-party simulators. Individual equations (Compute Stacks) are evaluated by a stack machine (Compute Stack Machine) using the Last In First Out (LIFO) queues. Systems of equations are evaluated in parallel using a Compute Stack Evaluator interface which manages the Compute Stack Machine kernels. Two APIs/frameworks are used for parallelism: (a) the Open Multi-Processing (OpenMP) API for parallelisation on general purpose processors (multi-core CPUs, Xeon Phi), and (b) the Open Computing Language (OpenCL) framework for parallelisation on streaming processors (GPU, FPGA) and heterogeneous systems (CPU+GPU, CPU+FPGA).

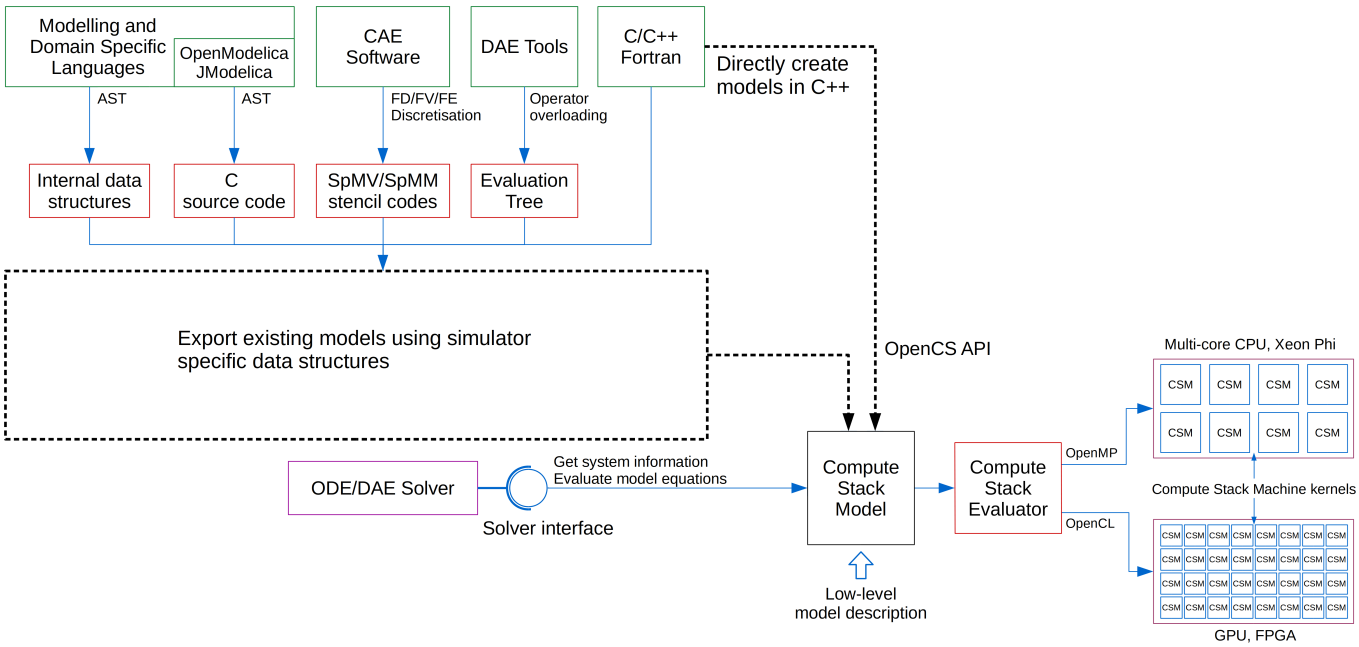

Figure 2. The OpenCS modelling approach. The (low-level) model specification is created using the OpenCS API and stored in a Compute Stack Model data structure which provides a generic interface to ODE/DAE solvers. Model equations, transformed into the postfix notation and stored as an array of binary data, are evaluated using the Compute Stack Machine kernels managed by a Compute Stack Evaluator.

A generic simulation software has been provided by the framework to utilise the low-level information stored in Compute Stack Models (Nikolić, 2019). Simulations can be executed sequentially on a single processor or in parallel on message passing multiprocessors, where every processing element integrates one part (sub-system) of the overall ODE/DAE system in time and performs an inter-process communication between the processing elements (Fig. 3). Simulation inputs are specified in a generic fashion as files in a (platform independent) binary format. The input files are generated using the OpenCS API (one set per processing element) and contain the serialised model specification data structures and solver options. This way, the OpenCS model specification stored in input files is used as a simple binary interface for model exchange. This approach differs from the typical model-exchange/co-simulation interfaces in that it does not require a human or a machine readable model definition as in modelling and model-exchange languages such as Modelica and CellML (https://www.cellml.org) nor a binary interface (C API) implemented in shared libraries as in Simulink (The MathWorks, Inc., 2018b) and Functional Mock-up Interface (https://www.fmi-standard.org). For instance, the model equations in OpenCS are specified as an array of binary data for direct evaluation on all platforms with no additional processing steps. However, it must be kept in mind that the main purpose is an exchange of individual large-scale models whose equations can be evaluated on different computing devices and which can be simulated on different high-performance computing platforms. Although technically possible, use of OpenCS models as building blocks in other simulators is not the major goal of OpenCS.

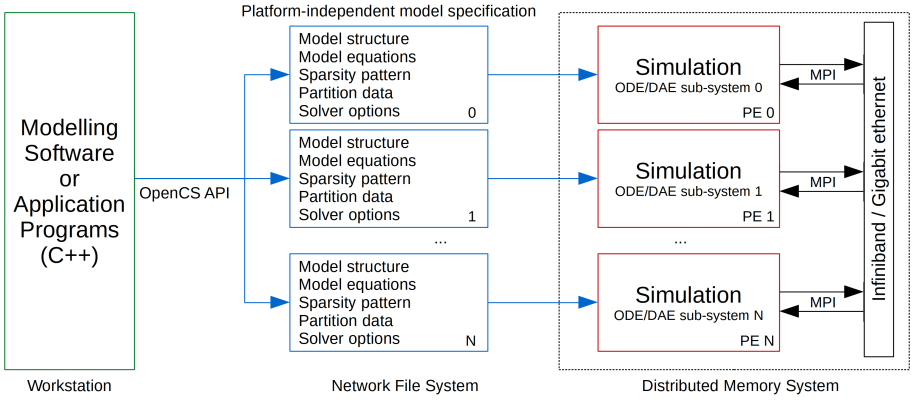

Figure 3. Parallel simulation on distributed memory systems using the OpenCS framework

The OpenCS framework offers the numerous benefits. A single software is used for numerical solution of any system of differential and algebraic equations (ODE or DAE) of any size and on all platforms. The model specification contains only the low-level model description and therefore can be generated from any modelling software. The model specification data structures are stored as files in a binary format and used as inputs for parallel simulations on all platforms. Model equations are specified in a platform and programming language independent fashion as an array of binary data. Equations of any type (differential or algebraic) and any size are supported and can be evaluated on virtually all computing devices (including heterogeneous systems). Switching to a different computing platform for evaluation of model equations is straightforward and controlled by an input parameter.

OpenCS model description is created using the OpenCS API in two ways: direct implementation in C++ or export of existing models from third-party simulators. The most important use-cases scenarios of the OpenCS framework include:

1. Universal parallel simulations on shared and distributed memory systems
2. Parallel evaluation of model equations (i.e. in simulators with no support for parallel evaluation or using the computing devices which are currently not utilised)
3. Model-exchange
4. Use as a simulation engine behind Modelling or Domain Specific Languages

In addition, since the common model-specification in a binary format is used on all platforms, OpenCS models can be used for benchmarks between different simulators, ODE/DAE solvers, individual computing devices (i.e. to compare memory and computation performance during evaluation of equations) and high performance computing systems. For example, benchmarks between heterogeneous CPU+GPU and CPU+FPGA clusters are now possible without re-implementation of the model for a completely different architecture: in the OpenCS approach, the same data are used to evaluate equations on all computing devices.

The article is organised in the following way. First, the methodology, key concepts, data structures, API and implementations are presented. Next, the typical use-case scenarios accompanied with the sample ODE/DAE problems are analysed. Finally, a summary of the most important capabilities of the OpenCS framework and directions for future work are given in the last section.

METHODS

The framework is based on the methodology for parallel numerical solution of general systems of differential and algebraic equations on heterogeneous and distributed memory systems presented in Nikolić (2018, 2019). The methodology consists of the following parts:

1. A method for transformation of model equations into a data structure suitable for parallel evaluation on different computing platforms (the Compute Stack approach)
2. Data structures for model specification
3. An algorithm for partitioning of general systems of equations
4. An algorithm for inter-process data exchange
5. Simulation software for integration of general ODE/DAE systems in time

The key concepts and data structures

The methodology is based on several concepts, each providing a distinct functionality:

Compute Stack The Reverse Polish (postfix) notation expression stack used as a platform and programming language independent method to describe, store in computer memory and evaluate equations of any type and any size (Nikolić, 2018). Compute Stacks are automatically generated from equations in infix notation using the OpenCS API.

Compute Stack Machine A stack machine used to evaluate a single equation (that is a single Compute Stack) using LIFO queues (function *evaluateComputeStack* in the supplemental source code listing S1).

Compute Stack Evaluator An interface for parallel evaluation of systems of equations (*csComputeStackEvaluator_t* class in the supplemental source code listing S2).

Compute Stack Model Data structure that serves as the main storage for the model specification and includes the information required for numerical solution, either sequentially or in parallel (*csModel_t* data structure in the supplemental source code listing S3). In general, it can be used to describe a system of equations of any type.

Compute Stack Differential Equations Model An abstract class that provides: (a) a model exchange interface, and (b) a generic interface to ODE/DAE solvers (*csDifferentialEquationModel_t* class in the supplemental source code listing S4).

Compute Stack Simulator Software for sequential and parallel simulation of general ODE and DAE systems in time (*csSimulator*).

Compute Stack Model Builder An interface that provides an API for model specification, an algorithm for partitioning of general systems of equations with multiple load balancing constraints, generation and export of Compute Stack models (*csModelBuilder_t* class in the supplemental source code listing S5).

Compute Stack Number A user-defined Real number class for creation of mathematical expressions representing the model equations (*csNumber_t* class in the supplemental source code listing S6). Equations are specified in infix notation and transformed into the Compute Stacks using the operator overloading technique. It is based on the same principles as the Evaluation Tree data structure described in Nikolić (2018), and provides the following functionality: (a) standard mathematical operations and functions (re-defined to operate on the *csNumber_t* objects), (b) evaluation of equations, (c) export into the LaTex format, and (d) generation of Compute Stack arrays.

Compute Stack Graph Partitioner An interface for partitioning of graphs utilised by the partitioning algorithm in the Model Builder (*csGraphPartitioner_t* in the supplemental source code listing S7).

Model equations

In the Compute Stack approach, model equations are transformed into the Reverse Polish (postfix) notation (Nikolić, 2018). Each mathematical operation and its operands are described by a specially designed *csComputeStackItem_t* data structure and every equation is transformed into an array of these structures (a Compute Stack). In general, any type of expressions involving standard mathematical operators and functions, numerical constants, variables and their derivatives are supported (linear or non-linear, algebraic or differential equations). Most of the functions from C numerics library (the <math.h> header) are available such as: unary (+, -) and binary operators (+, -, * and /), and unary and binary functions (sqrt, pow, log, log10, exp, min, max, floor, ceil, abs, sin, cos, tan, asin, acos, atan, sinh, cosh, tanh, asinh, acosh, atanh, atan2 and erf).

Individual equations are evaluated by a stack machine (Compute Stack Machine) using a Last In First Out queue. Due to its simplicity, equations can be evaluated on virtually all computing devices (Nikolić, 2018). Since the model equations are stored as an array of binary data they can be directly evaluated on all platforms with no additional processing nor compilation steps. An overview of the Compute Stack Machine and the required input data are given in Fig. 4. As inputs, it requires the evaluation context object with the run-time information, a Compute Stack array as a stream of contiguous data and random access data arrays with variable values (x), time derivatives (dx/dt) and degrees of freedom (y).

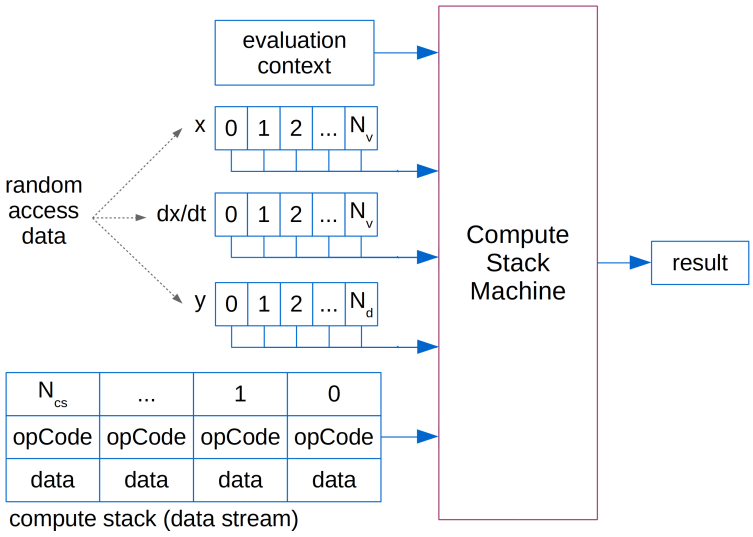

Figure 4. The Compute Stack Machine for evaluation of general $F(x, \frac{dx}{dt}, y)$ expressions specified as Compute Stacks. x, dx/dt and y are arrays with variable values, time derivatives and degrees of freedom, respectively. The inputs are the evaluation context object with the run-time information, a Compute Stack array as a stream of contiguous data and three random access arrays (x, dx/dt and y).

Systems of equations are stored in memory as a single one-dimensional array of *csComputeStackItem_t* objects populated with Compute Stacks from all equations. Parallel evaluation of systems of equations is performed through a common interface called a Compute Stack Evaluator. Two implementations are available: (a) the OpenMP API is used for parallelisation on general purpose processors, and (b) the OpenCL framework is used for parallelisation on streaming processors and heterogeneous systems. In the OpenMP implementation, every thread evaluates a

chunk of the total number of equations, one at the time. In the OpenCL implementation, every work-item evaluates only a single equation. Each thread/work-item executes a for loop where mathematical operations are performed in a single IF block controlled by the type of mathematical operation.

Model specification data structures

In the OpenCS approach, the model specification contains only the low-level information directly required by ODE/DAE solvers, stored in the *csModel_t* data structure (Nikolić, 2019). For sequential simulations, the system is described by a single *csModel_t* object. For parallel simulations, the system is described by an array of *csModel_t* objects each holding information about one ODE/DAE sub-system. Every model contains the following data: (a) the model structure with the information about the variable names, types, absolute tolerances and initial conditions: *csModelStructure_t* structure, (b) the model equations represented by Compute Stack arrays: *csModelEquations_t* structure, (c) the sparsity pattern of the ODE/DAE (sub-) system (required for evaluation of derivatives): *csSparsityPattern_t* structure, (d) the partition data (used for inter-process communication): *csPartitionData_t* structure, and (e) the Compute Stack evaluator instance: *csComputeStackEvaluator_t* object. Models are created using the Compute Stack Model Builder that provides an API for model specification and hides the implementation details of the OpenCS framework.

Model exchange capabilities and an interface to ODE/DAE solvers are provided by the *csDifferentialEquationModel_t* class. It contains an instance of the *csModel_t* class and functions for loading of models from input files, retrieving the information and the sparsity pattern of the ODE/DAE system, setting the variable values/derivatives, exchanging the adjacent variables among the processing elements using the MPI interface, and evaluating equations and derivatives.

Partitioning of general systems of equations

Large-scale numerical simulations on parallel computers require the distribution of equations among the processing elements so that the duration of each phase of the numerical solution is approximately the same. Therefore, the workload (storage and computation) in each phase and the inter-process communication volume must be well balanced among the processing elements for maximum performance. Computationally the most intensive phases of the numerical solution are: (1) evaluation of equations, (2) solution of systems of linear equations, and (3) evaluation of derivatives. Combined, they amount to more than 95% of the total integration time (Nikolić, 2018). Since it is critical that every processor have an equal amount of work from each phase of the computation, the multiple quantities must be load balanced simultaneously.

The algorithm for partition of general systems of equations is described in Nikolić (2019). In the OpenCS framework, this algorithm is improved and re-implemented in C++ (for performance reasons). In the original algorithm, a graph of the ODE/DAE system is constructed and always partitioned using the METIS library (Karypis and Kumar, 1995). In this work, the graph partitioning is performed by the Compute Stack Graph Partitioner interface (*csGraphPartitioner_t* class) and separated from the main algorithm. This way, the algorithm can support the user-defined graph partitioners to exploit a problem-specific structure of model equations. At the moment, the following graph partitioner implementations are available: (1) Simple graph partitioner (*csGraphPartitioner_Simple*) - splits a graph into the specified number of partitions with no load balancing analysis (i.e. used for generation of Compute Stack models for sequential simulations), and (2) Metis graph partitioner (*csGraphPartitioner_Metis*) - partitions the graphs

into a user-specified number k of parts using either the *Multilevel k-way partitioning paradigm* or the *Multilevel recursive bisectioning paradigm* implemented in METIS. (3) 2D-Npde graph partitioner (*csGraphPartitioner_2D_Npde*) - partitions the specified number of partial differential equations (Npde) distributed on a uniform two-dimensional grid by dividing the grid into the requested number of regions. The partitioning algorithm applies a static load balancing method. The workloads can be accurately and precisely estimated by taking into consideration several properties of equations and partitions. The partition properties used by the algorithm are: number of equations (N_{eq}), number of adjacent variables (N_{adj}), number of items in the Compute Stack array (N_{cs}), number of non-zero items in the partition's incidence matrix (N_{nz}), number of floating point operations (FLOPs) required for evaluation of equations (N_{flops}), and number of FLOPs required for evaluation of derivatives (N_{flops_j}). The memory and computation workloads in individual phases can be estimated using the partition properties as discussed in (Nikolić, 2019). N_{cs}, N_{nz}, N_{flops} and N_{flops_j} can be specified as additional balancing constraints for the graph partitioning. In particular, the number of FLOPs required for evaluation of equations and derivatives, that is the computation load, can be very accurately estimated by analysing the Compute Stack arrays. Moreover, the partitioning algorithm accepts a pair of dictionaries specifying the number of FLOPs for individual unary and binary mathematical operations (Nikolić, 2019). For instance, evaluation time of trigonometric functions on a traditional CPU is different from the evaluation time on a GPU. Thus, the algorithm can produce the load balanced partitions for diverse types of computing devices.

Partitioning of systems of equations in some cases is problem-specific and the generic graph partitioners often produce partitions with the excellent balance of workloads but poor overall simulation performance. The reason for this is the structure of partitions resulting in inefficient preconditioners and a high number of iterations to reach convergence in the linear solver, as discussed in Nikolić (2019). Therefore, custom user-defined partitioners are required to take advantage of a problem-specific structure of model equations (i.e. the systems produced by discretisation of well known partial-differential equations on uniform grids and the systems which require the coupled treatment of all differential equations to ensure conservation such as the compressible Euler and incompressible Navier-Stokes equations).

Inter-process data exchange

Numerical solution on distributed memory systems requires an inter-process communication routine for exchange of adjacent unknowns (unknowns that belong to other processing elements). The algorithm for data exchange among processing elements is simple and only the point-to-point communication routines are required (Nikolić, 2019). It is fully generic and utilises the data resulting from the partitioning algorithm stored in the *csPartitionData_t* data structure.

Generic simulation software

The OpenCS framework provides a simulator for integration of general systems of differential equations in time (*csSimulator*) which can simulate both ODE and DAE systems (Nikolić, 2019). The simulator is cross-platform and can be executed sequentially on a single processor or in parallel on message passing multiprocessors. Simulation inputs are specified in a platform-independent way using input files with the model specification and run-time options. This way, the same model can be simulated using the same software on all platforms.

An overview of the solution procedure on shared memory systems is given in Fig. 5. The solution process consists of: (1) numerical integration in time, (2) linear algebra operations, (3)

solution of systems of linear equations (in general, iterative methods are used for large scale systems), (4) (optionally) integration of sensitivity equations. The Compute Stack Evaluator is utilised by the Compute Stack Model for parallel evaluation of equations residuals (DAE systems) or the right hand side (ODE systems), and for evaluation of derivatives required for computation of the preconditioner and integration of sensitivity equations. Depending on the simulation options, the Compute Stack Evaluator can utilise a single or multiple computing devices.

The parallel solution on distributed memory systems requires the same tasks, but applied to integration of only one part of the overall system (ODE/DAE sub-system). Therefore, the software for numerical solution on shared memory systems is used as the main building block for distributed memory systems as depicted in Fig. 6. The additional functionality that is required includes: (a) an inter-process communication routine for exchange of adjacent unknowns, and (b) linear algebra routines for distributed memory systems (already available from the SUNDIALS suite). Both routines are implemented using the MPI C interface.

For integration of DAE systems in time the software uses the variable-step variable-order backward differentiation formula available in SUNDIALS IDAS solver (Hindmarsh et al., 2005). For integration of ODE systems in time the software uses the variable-step variable-order Adams-Moulton and backward differentiation formulas available in SUNDIALS CVodes solver (Serban and Hindmarsh, 2005). Systems of linear equations are solved using the Krylov-subspace iterative methods. At the moment, the generalised minimal residual solver from the SUNDIALS suite is available. Both solvers utilise preconditioners available from the Trilinos suite (Heroux et al., 2005): IFPACK, ML and AztecOO built-in preconditioners. Evaluation of model equations and derivatives is performed through the Compute Stack Evaluator interface.

Simulation inputs are specified using the data files with the serialised model specification data structures. The list of input files (one set for every processing element) is given in Table 1. *PE* in file names is an integer identifying the processing element equal to the value returned from *MPI_Comm_rank* function. For sequential simulations a single set of input files is required. Each file contains a serialised data structure member of the *csModel_t* class: *csModelStructure_t*, *csModelEquations_t*, *csSparsityPattern_t* and *csPartitionData_t*. While the model specification remains unaltered, simulations can be performed for different time horizons, different solver and preconditioner options and using different computing devices for evaluation of model equations. Thus, the simulation options are specified in a human readable JSON format. and contain four sections: *"Simulation"* (run-time data), *"Model"* (ODE/DAE model options), *"Solver"* (options for the ODE/DAE solver) and *"LinearSolver"* (the linear solver and the preconditioner options). Names of the solver/preconditioner parameters are identical to the original names used by the corresponding libraries or to the names of *Set_* functions (i.e. the *MaxOrd* parameter specified using the *IDASetMaxOrd* function in the SUNDIALS suite). The typical content of the simulation_option.json file for ODE and DAE problems are given in the supplemental source code listings S8 and S9, respectively.

Simulation results are saved in Comma Separated Value (.csv) format into the output directory specified by the *Simulation.OutputDirectory* option. In addition, the detailed solvers statistics is generated for every processing element and saved in JSON format into the output directory.

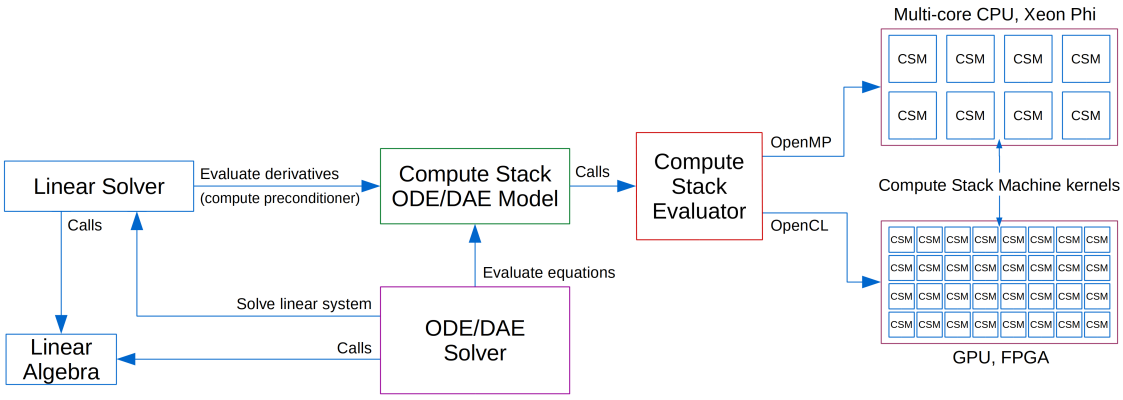

Figure 5. OpenCS simulation on shared memory systems

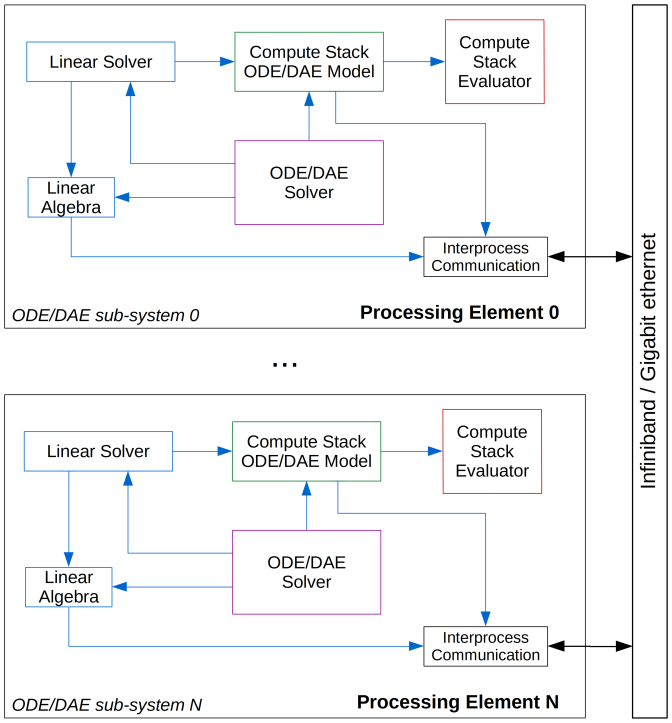

Figure 6. OpenCS simulation on distributed memory systems

Table 1. Input data files for OpenCS simulations.

Input file	Contents
model_structure-[PE].csdata	Serialised *csModelStructure_t* data structure
model_equations-[PE].csdata	Serialised *csModelEquations_t* data structure
sparsity_pattern-[PE].csdata	Serialised *csSparsityPattern_t* data structure
partition_data-[PE].csdata	Serialised *csPartitionData_t* data structure
simulation_options.json	Simulation, DAE and linear solver parameters

APPLICATION PROGRAMMING INTERFACE

The OpenCS framework provides an Application Programming Interface for model specification and typical use case scenarios such as (1) parallel evaluation of model equations, (2) model exchange, (3) simulation on shared memory systems, and (4) simulation on distributed memory systems. The key concepts of the OpenCS framework and the corresponding API are implemented in the following libraries: (1) cs_machine.h (header-only Compute Stack Machine implementation in C99), (2) libOpenCS_Evaluators (sequential, OpenMP and OpenCL Compute Stack Evaluator implementations), (3) libOpenCS_Models (Compute Stack Model, Compute Stack Differential Equations Model and Compute Stack Model Builder implementations), (4) libOpenCS_Simulators (Compute Stack ODE and DAE Simulator implementations) and a standalone simulator *csSimulator* (for both ODE and DAE problems). The framework internally utilise computing devices for evaluation of model equations and performs file system I/O operations and inter-process communication using the MPI interface (in parallel simulations). The structure and the main components of the framework are illustrated in Fig. 7.

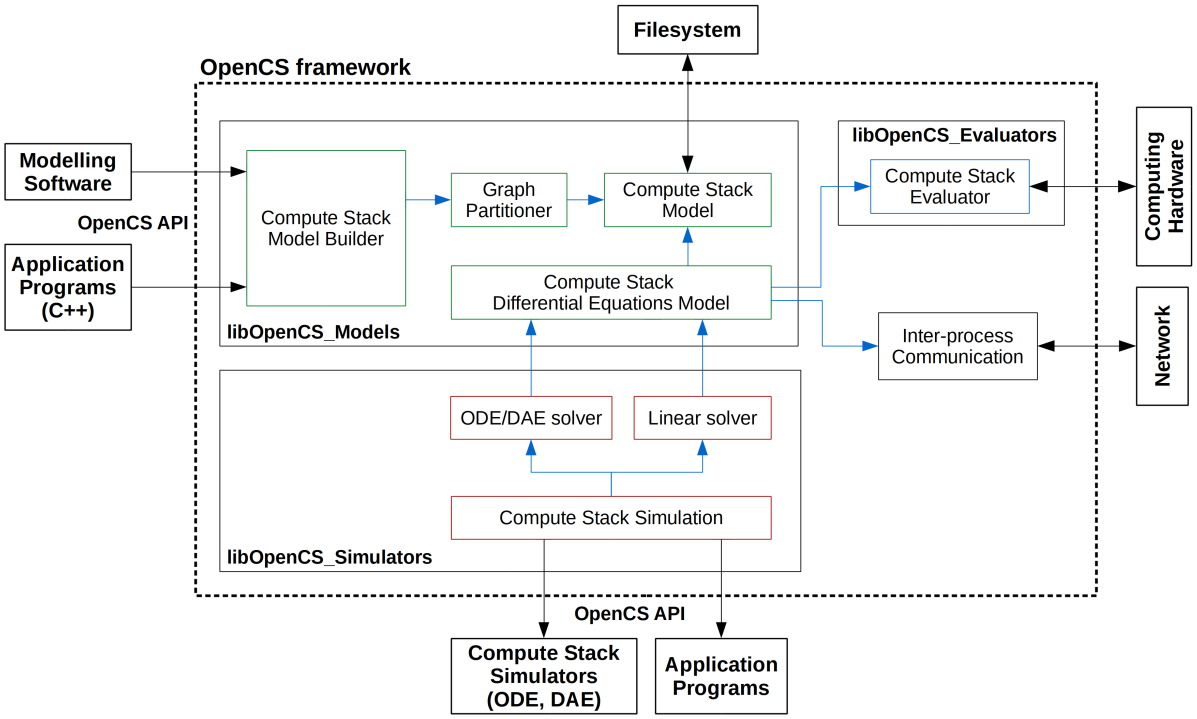

Figure 7. The structure and the main components of the OpenCS framework

Model specification

In the OpenCS framework, models are developed using the Model Builder interface (*csModelBuilder_t* class). The model equations can be specified in C++ application programs or exported from existing models in third party simulators. The procedure is identical for all models in both cases. For simulations on shared memory systems it includes the following steps (source code listing 1):

Step 1. Initialise the model builder with the number of variables and the number of degrees of freedom. Other options such the default variable value, absolute tolerance, and variable name can be optionally set.

Step 2. Create model equations using the provided *csNumber_t* objects representing variables, their time derivatives and degrees of freedom. *csNumber_t* is a user-defined Real number class providing all standard mathematical operators and functions as in the C numerics library (<math.h> header). This way, the equations are specified in the same way as in C/C++.

Step 3. Set the initial conditions. For DAE problems a consistent set of initial conditions will be calculated before simulation.

Step 4. Generate Compute Stack models by partitioning the system of equations. For simulations on shared memory systems the model is partitioned into a single partition. For simulations on message passing mulltiprocessors the system is partitioned into a specified number of partitions (one per processing element). Typically, the Simple graph partitioner is used by the partitioning algorithm for sequential simulations.

Step 5. Use the generated model(s) directly or export them into a specified directory.

For parallel simulations on distributed memory systems the procedure is identical. The only difference is in the Step 4. where the system is partitioned using the METIS or a user-defined graph partitioner. The graph partitioning procedure for parallel simulations includes the following steps (source code listing 2):

Step 4.2 Instantiate METIS or a user-defined graph partitioner. In Metis, two algorithms are available: (1) *PartGraphKway* (Multilevel k-way partitioning algorithm), and (2) *PartGraphRecursive* (Multilevel recursive bisectioning algorithm). Optionally, change the default options of the partitioning algorithm.

Step 4.2.1 Specify the load balancing constraints. Four additional balancing constraints are available: N_{cs}, N_{nz}, N_{flops} and N_{flops_j}. For example, N_{cs} and N_{flops} can be used to balance the memory load (proportional to the number of Compute Stack items, N_{cs}) and the computation load for evaluation of model equations (proportional to the number of FLOPs for evaluation of equations, N_{flops}).

Step 4.2.2 Set the graph partitioner options (METIS specific).

Step 4.2.3 By default, the partitioning algorithm assumes that all mathematical operations require a single FLOP. This behaviour can be changed by specifying a pair of dictionaries with a number of FLOPs for individual mathematical operations: (1) *unaryOperationsFlops* for unary operators (+, -) and functions (sqrt, log, log10, exp, sin, cos, tan, ...), and (2) *binaryOperationsFlops* for binary operators (+, -, *, /) and functions (pow, min, max, atan2). If a mathematical operation is not in the dictionary, it is assumed that it requires a single FLOP. This way, the total number of FLOPs can be accurately estimated for every computing device.

Step 4.3 Partition the system into the specified number of processing elements (Npe).

Listing 1. Model specification procedure for simulation on shared memory systems (DAE problem)

```
/* 1. Initialise the model builder with the number of variables
 *    and the number of degrees of freedom in the DAE system. */
csModelBuilder_t mb;
uint32_t Nvariables = ...;
uint32_t Ndofs      = ...;
mb.Initialize_DAE_System(Nvariables, Ndofs);

/* 2. Create and set model equations using the provided objects. */
const csNumber_t&              time  = mb.GetTime();
const std::vector<csNumber_t>& x     = mb.GetVariables();
const std::vector<csNumber_t>& dx_dt = mb.GetTimeDerivatives();
const std::vector<csNumber_t>& y     = mb.GetDegreesOfFreedom();

std::vector<csNumber_t> equations(Nvariables);
for(uint32_t i = 0; i < Nvariables; i++)
    equations[i] = F(x, dx_dt, y, time);    <-- MODEL SPECIFIC CODE

mb.SetModelEquations(equations);

/* 3. Set the initial conditions. */
std::vector<real_t> x0(Nvariables, 0.0);
for(uint32_t i = 0; i < Nvariables; i++)
    x0[i] = ...;                            <-- MODEL SPECIFIC CODE

mb.SetVariableValues(x0);

/* 4. Generate Compute Stack models by partitioning the DAE system.
 *    In this case a single model for a sequential simulation is generated. */
/* 4.1 Specify the output directory and simulation options. */
std::string inputFilesDirectory = "...";
std::string simulationOptions   = "...";

/* 4.2 Instantiate the graph partitioner. */
csGraphPartitioner_Simple partitioner;

/* 4.3 Partition the DAE system to generate a single Compute Stack model. */
std::vector<csModelPtr> cs_models = mb.PartitionSystem(1, &partitioner);

/* 5. Export the model(s) into a specified directory (or use them directly). */
mb.ExportModels(cs_models, inputFilesDirectory, simulationOptions);
```

Listing 2. Graph partitioning for simulation on distributed memory systems

```
/* 4.2 Instantiate METIS graph partitioner. */
csGraphPartitioner_Metis partitioner(PartGraphRecursive);

/* Change the input arguments of the partitioning algorithm. */
/* 4.2.1 Specify the load balancing constraints (optional). */
std::vector<std::string> balancingConstraints = {"Ncs", "Nflops"};

/* 4.2.2 Set the METIS partitioner options (optional). */
std::vector<int32_t> options = partitioner.GetOptions(); /* default values */
options[METIS_OPTION_NITER]   = 10;
options[METIS_OPTION_UFACTOR] = 30;
partitioner.SetOptions(options);

/* 4.2.3 Specify the number of FLOPs for mathematical operations (optional). */
std::map<csUnaryFunctions,uint32_t>  unaryOperationsFlops;
std::map<csBinaryFunctions,uint32_t> binaryOperationsFlops;
unaryOperationsFlops[eSqrt]    = 12; /* i.e. the sqrt function requires 12 FLOPs */
binaryOperationsFlops[eDivide] =  6; /* i.e. the operator / requires 6 FLOPs */

/* 4.3 Partition the system to generate Npe models (one per processing element). */
std::vector<csModelPtr> cs_models = mb.PartitionSystem(Npe, &partitioner,
                                                       balancingConstraints,
                                                       true,
                                                       unaryOperationsFlops,
                                                       binaryOperationsFlops);
```

Model exchange and parallel evaluation of model equations

The main goal of the OpenCS framework is specification of large scale equation-based models for simulation on shared and distributed memory systems. In addition, the developed models can also be used for model-exchange and for parallel evaluation of model equations (to improve the simulation performance in existing simulators). The Compute Stack Differential Equations Model is used for loading a model into a host simulator and as a common interface to the data required for integration in time by ODE/DAE solvers (i.e. evaluation of equations and derivatives). The procedure is identical in both cases and includes the following steps (source code listing 3):

Step 1. Initialise MPI.

Step 2. Instantiate the *csDifferentialEquationModel* object (a reference implementation of the *csDifferentialEquationModel_t* interface).

Step 3. Load the model from the specified directory with input files (or use the existing Compute Stack Models directly).

Step 4. Instantiate and set the Compute Stack Evaluator. In this example the OpenMP Compute Stack Evaluator is used. It accepts the number of threads as an argument in its constructor. If zero is specified, the default number of threads will be used (typically equal to the number of cores).

Step 5. Obtain the necessary information from the model such as the number of variables, variable names, types, absolute tolerances, initial conditions and the sparsity pattern in the Compressed Row Storage (CRS) format.

Step 6. Evaluate model equations and derivatives (typically in a loop).

- **Step 6.1** Set the current values of state variables and derivatives using the *SetAndSynchroniseData* function. At this point, for simulations on message passing multiprocessors the MPI interface will be used to exchange the adjacent unknowns between processing elements.
- **Step 6.2** Evaluate equations residuals (for DAE problems) or a Right Hand Side (for ODE problems) using the *EvaluateEquations* function.
- **Step 6.3** Evaluate derivatives (the Jacobian matrix) using the *EvaluateJacobian* function. Here, *csMatrixAccess_t* is used as a generic interface to the sparse matrix storage in linear solvers. *inverseTimeStep* is an inverse of the current step taken by the solver. *SetAndSynchroniseData* should be called only before a call to the *EvaluateEquations* function. It is assumed that a call to *SetAndSynchroniseData* has already been performed and the current values set and exchanged between processing elements. This is a typical procedure in ODE/DAE solvers where the model equations are always evaluated first and then, if required, the derivatives evaluated and a preconditioner recomputed (in iterative methods) or the Jacobian matrix re-factored (in direct methods).

Step 7. Free the resources allocated in the model and the evaluator.

Step 8. Finalise MPI.

Listing 3. Procedure for model exchange

```
/* 1. Initialise MPI. */
int rank;
MPI_Init(&argc, &argv);
MPI_Comm mpi_world = MPI_COMM_WORLD;
MPI_Comm_rank(MPI_COMM_WORLD, &rank);

/* 2. Instantiate the Compute Stack model. */
csDifferentialEquationModel model;

/* 3. Load the model from the specified directory with input files. */
model.Load(rank, inputFilesDirectory);

/* 4. Instantiate and set the Compute Stack Evaluator. */
csComputeStackEvaluator_OpenMP evaluator(0);
model.SetComputeStackEvaluator(&evaluator);

/* 5. Get the model information (i.e. the sparsity pattern in CRS format). */
int              N, Nnz;
std::vector<int> IA, JA;
model.GetSparsityPattern(N, Nnz, IA, JA);

/* 6. Evaluate model equations and derivatives (typically in a loop). */
/*    6.1 Set the current values of state variables and derivatives. */
model.SetAndSynchroniseData(time, x, dx_dt);

/*    6.2 Evaluate residuals/Right Hand Side. */
model.EvaluateEquations(time, residuals);

/*    6.2 Evaluate derivatives (the Jacobian matrix). */
model.EvaluateJacobian(time, inverseTimeStep, ma);

/* 7. Free the resources allocated in the model and the evaluator. */
model.Free();

/* 8. Finalise MPI. */
MPI_Finalize();
```

Simulation on shared memory systems

Simulation on shared memory systems is performed by embedding a simulation into a host simulator or using a standalone OpenCS simulator (*csSimulator*). Simulations using the standalone *csSimulator* are performed by executing the simulator with a single argument specifying the directory with input files. Embedded simulations are started using the OpenCS *cs::Simulate* function (the source code listing 4) or, if a user-defined schedule is required, using the OpenCS simulation API (the source code listing 5). In the latter case, the procedure includes the following steps:

Step 1. Initialise MPI.

Step 2. Load the simulation_options.json and get run-time options.

Step 3. Instantiate model, simulation and ODE/DAE solver objects.

Step 4. Load the model from the input directory.

Step 5. Create and set the Compute Stack Evaluator. The application-specific evaluator can be instantiated or the information about the type of evaluator and its parameters can be obtained from the "Model.ComputeStackEvaluator" section.

Step 6. Initialise the simulation.

Step 7. Calculate corrected initial conditions at time = 0 (for DAE systems only).

Step 8. Run the simulation using the default Run function or implement a custom schedule using the functions *Integrate*, *IntegrateForTimeInterval* and *IntegrateUntilTime* provided by the *daeSimulation_t* class.

Step 9. Print the solver stats and finalise the simulation.

Step 10. Free the resources allocated in the model and the evaluator.

Step 11. Finalise MPI.

Listing 4. Simulation on shared memory systems using the *Simulate* function

```
/* 1. Initialise MPI. */
MPI_Init(&argc, &argv);

/* 2a. Run simulation using the input files from the specified directory: */
cs::Simulate(inputFilesDirectory);

/* 2b. Run simulation using an existing model: */
csModelPtr  model;                  // model is generated by the Model Builder
std::string simulationOptions = ...; // options in JSON format
std::string outputDirectory   = ...; // a directory to store the simulation outputs
cs::Simulate(model, simulationOptions, outputDirectory);

/* 3. Finalise MPI. */
MPI_Finalize();
```

Listing 5. Simulation on shared memory systems using the simulation API

```
/* 1. Initialise MPI. */
MPI_Init(&argc, &argv);
int rank;
MPI_Comm_rank(MPI_COMM_WORLD, &rank);

std::string inputFilesDirectory = "...";

/* 2. Load the simulation_options.json and get run-time options. */
std::string simulationOptionsFile = inputFilesDirectory + "/simulation_options.json";
daeSimulationOptions& cfg = daeSimulationOptions::GetConfig();
cfg.Load(simulationOptionsFile);

std::string outputDirectory = cfg.GetString("Simulation.OutputDirectory");

/* 3. Instantiate model, simulation and ODE/DAE solver objects. */
daeModel_t      model;
daeSolver_t     daesolver;
daeSimulation_t simulation;

/* 4. Load the model from the input directory. */
model.Load(rank, inputFilesDirectory);

/* 5. Create and set the Compute Stack Evaluator
 *    (in general, using the data from the "Model.ComputeStackEvaluator" section). */
csComputeStackEvaluator_Sequential evaluator;
model.SetComputeStackEvaluator(&evaluator);

/* 6. Initialise the simulation. */
simulation.Initialize(&model,
                      &daesolver,
                      startTime, timeHorizon, reportingInterval,
                      outputDirectory);

/* 7. Calculate corrected initial conditions at time = 0 (DAE systems only). */
simulation.SolveInitial();

/* 8. Run the simulation using the default Run function
 *    (or implement a custom schedule). */
simulation.Run();

/* 9. Print the solver stats and finalise the simulation. */
simulation.PrintStats();
simulation.Finalize();

/* 10. Free the resources allocated in the model and the evaluator. */
model.Free();

/* 11. Finalise MPI. */
MPI_Finalize();
```

Simulation on distributed memory systems

Simulation on distributed memory systems is typically performed using the standalone *csSimulator* and the parallel jobs are started using the commands specific to a particular implementation of the MPI standard. Examples for three different operating systems (GNU/Linux, Windows and macOS) and MPI implementations are given in the source code listing 6. Details on the available options for starting the parallel jobs can be found in the documentation of a particular implementation.

Listing 6. Simulation on distributed memory systems using the standalone OpenCS simulator

```
# 1. GNU/Linux (i.e. using OpenMPI)
# On a local machine:
$ mpirun -np <Npe> csSimulator "inputFilesDirectory"
# On multiple nodes:
$ mpirun --hostfile <hostfilename> -np <Npe> csSimulator "inputFilesDirectory"

# 2. Windows (i.e. using MS-MPI):
# On a local machine:
$ mpiexec /np <Npe> csSimulator "inputFilesDirectory"
# On multiple nodes:
$ mpiexec /gmachinefile <hostfilename> /np <Npe> csSimulator "inputFilesDirectory"

# 3. macOS (i.e. using MPICH):
# On a local machine:
$ mpiexec -n <Npe> csSimulator "inputFilesDirectory"
# On multiple nodes:
$ mpiexec -f <hostfilename> -n <Npe> csSimulator "inputFilesDirectory"
```

APPLICATIONS

Case 1: transient two-dimensional diffusion-reaction equations, uniform grid

The model describes the process of auto-catalytic chemical reaction with oscillations known as the Brusselator PDE. The net reaction is $A + B \rightarrow D + E$ with transient appearance of intermediates X and Y, where A and B are reactants and D and E are products (Strogatz, 1994). The model is originally implemented using SUNDIALS IDAS suite (Serban and Hindmarsh, 2016). Under conditions where components A and B are in vast excess during the chemical reaction the system dynamics is described by the following equations:

$$\begin{aligned} \frac{du}{dt} &= k_1 \left(\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} \right) + R_u(u,v,t) \\ \frac{dv}{dt} &= k_2 \left(\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} \right) + R_v(u,v,t) \end{aligned} \tag{1}$$

where the reaction rates R_u and R_v are defined as:

$$\begin{aligned} R_u(u,v,t) &= u^2 v - (B+1)u + A \\ R_v(u,v,t) &= -u^2 v + Bu \end{aligned} \tag{2}$$

Here, k_1 and k_2 are diffusion constants, A and B are the concentrations of components A and B, and u and v are concentration of intermediaries X and Y. The equations are distributed on the square domain $x \in [0, 10]$ and $y \in [0, 10]$ and discretised by central differencing on a uniform 1000x1000 spatial mesh resulting in 2,000,000 unknowns. The boundary conditions are homogeneous Neumann (no normal flux at boundaries). The initial conditions are given by: $u(x, y, t_0) = 1.0 - 0.5\cos(\pi y)$ and $v(x, y, t_0) = 3.5 - 2.5\cos(\pi x)$. The concentrations of

components A and B and the diffusion constants are held constant ($A = 1$, $B = 3.4$, $k_1 = k_2 = 0.002$). The relative and absolute tolerances for all unknowns are set to 10^{-5}. The system is simulated for 10 seconds and the outputs are taken every 0.1 second. The C++ source code and the compilation and usage instructions are given in the Supplemental Listing S10 and on the OpenCS website (dae_example_3, http://www.daetools.com/opencs-tutorials.html).

Five different runs have been performed (Table 2). The first four runs are simulated on a single CPU. Model equations are evaluated sequentially in run C1-SEQ, using the OpenMP API in C1-OMP (8 core CPU), and using the OpenCL framework in C1-CL (single device setup, all equations evaluated on a GPU) and C1-CLx2 (heterogeneous CPU/GPU setup where 70% of equations are evaluated on GPU and 30% on CPU). In C1-MPI run the system is partitioned by dividing the 2D mesh into eight quadrants, the simulation carried out on 8 CPUs using MPI interface and equations evaluated sequentially in every processing element. The DAE system is integrated in time using the variable-step variable-order backward differentiation formula from SUNDIALS IDAS solver (Hindmarsh et al., 2005). Systems of linear equations are solved using the SUNDIALS generalised minimal residual solver (GMRES) and the IFPACK (Sala and Heroux, 2005) ILU preconditioner from Trilinos suite (in the original IDAS model the band-block-diagonal preconditioner has been applied). The input parameters for the IFPACK preconditioner are given in Table 3 where k is the fill-in factor, α is the absolute threshold, ρ is the relative threshold and ω is the relax value. The simulations are carried out in 64-bit Debian Stretch GNU/Linux and compiled using the gcc 6.3 compiler, OpenCS 1.1.0, MPI-3.1 from the Open MPI v2.0.2 package, OpenMP 4.5 from the GOMP library, and OpenCL 1.2 from NVidia CUDA 9.0 with v384.90 display driver. The hardware configuration consists of Intel i7-6700HQ CPU (4 cores/8 threads at 2.6 GHz, 8 GB of RAM, 34.32 GFLOPs peak double precision) and a discrete NVidia GeForce GTX 950M GPU (640 execution units at 914 MHz, 2 GB of RAM, 36.56 GFLOPs peak double precision).

Table 2. Case 1: Simulation runs

Run	Simulation	Evaluation of model equations
C1-SEQ	1 CPU	Sequential
C1-OMP	1 CPU	OpenMP (8 threads)
C1-CL	1 CPU	Single device OpenCL (100% on GPU)
C1-CLx2	1 CPU	Heterogeneous OpenCL (70% on GPU, 30% on CPU)
C1-MPI	8 CPUs	Sequential on every PE

Table 3. Case 1: IFPACK ILU preconditioner parameters

Run	k	ρ	α	ω
C1-SEQ	3	1.0	0.1	0.5
C1-OMP	3	1.0	0.1	0.5
C1-CL	3	1.0	0.1	0.5
C1-CLx2	3	1.0	0.1	0.5
C1-MPI	1	1.0	0.1	0.0

Case 2: transient two-dimensional convection-diffusion-reaction equations, uniform grid

The model describes the Chapman mechanism for ozone kinetics arising in athmospheric simulations (Schiesser and Lapidus, 1976). The reaction involves three components: ozone singlet (O), ozone (O_3) and oxygen (O_2), where the first two reactions are photo-chemical and contain diurnal rate coefficients. The model is originally presented in Wittman (1996) and implemented using SUNDIALS CVodes suite (Serban and Hindmarsh, 2015). The system dynamics is described by the following equations:

$$\frac{dc_i}{dt} = K_h \frac{\partial^2 c_i}{\partial x^2} + \frac{\partial}{\partial y}\left(K_v(y)\frac{\partial c_i}{\partial y}\right) + V\frac{\partial c_i}{\partial x} + R_i(c_1,c_2,t),\ i = 1,2 \tag{3}$$

where the reaction rates R_1 and R_2 are given by:

$$\begin{aligned} R_1(c_1,c_2,t) &= -q_1 c_1 c_3 - q_2 c_1 c_2 + 2q_3(t)c_3 + q_4(t)c_2 \\ R_2(c_1,c_2,t) &= q_1 c_1 c_3 - q_2 c_1 c_2 - q_4(t)c_2 \end{aligned} \tag{4}$$

Here, c_1, c_2 and c_3 are concentrations of O, O_3 and O_2, respectively, q_1, q_2, q_3 and q_4 are reaction rate coefficients, V is velocity, and K_h and K_v are diffusion coefficients. The numerical values of the input parameters are: $V = 10^{-3}$, $K_h = 4 \cdot 10^{-6}$ and $K_v(y) = 10^{-8}\exp(0.2y)$. q_1, q_2 and c_3 are constant ($q_1 = 1.63 \cdot 10^{-16}$, $q_2 = 4.66 \cdot 10^{-16}$, $c_3 = 3.7 \cdot 10^{16}$) while q_3 and q_4 vary diurnally:

$$\begin{aligned} q_3(t) &= \begin{cases} \exp\left(-A_3/\sin(\omega t)\right), & \text{if } \sin(\omega t) > 0 \\ 0, & \text{otherwise} \end{cases} \\ q_4(t) &= \begin{cases} \exp\left(-A_4/\sin(\omega t)\right), & \text{if } \sin(\omega t) > 0 \\ 0, & \text{otherwise} \end{cases} \end{aligned} \tag{5}$$

where $\omega = \pi/43200$ and A_3 and A_4 are coefficients ($A_3 = 22.62$, $A_4 = 7.601$). The equations are distributed on the square domain: $x \in [0,20]$ km and $y \in [30,50]$ km and discretised by central differencing on a uniform 1000x500 spatial mesh resulting in 1,000,000 unknowns. In the original CVodes model the equations were also discretised using the central differences, except for the advection term where a biased 3-point difference formula was used. The boundary conditions are homogeneous Neumann (no normal flux at boundaries). The initial conditions are given by:

$$\begin{aligned} c_1(x,y,t_0) &= 10^6 \alpha(x)\beta(y) \\ c_2(x,y,t_0) &= 10^{12} \alpha(x)\beta(y) \\ \alpha(x) &= 1 - (0.1(x - x_{mid}))^2 + 0.5(0.1(x - x_{mid}))^4 \\ \beta(y) &= 1 - (0.1(y - y_{mid}))^2 + 0.5(0.1(y - y_{mid}))^4 \end{aligned} \tag{6}$$

where $x_{mid} = (0+20)/2 = 10$ and $y_{mid} = (30+50)/2 = 40$ are mid points of the x, y domains. The relative and absolute tolerances for all unknowns are set to 10^{-5}. The system is integrated for 86,400 seconds (1 day) and the outputs are taken every 100 seconds. The C++ source code and the compilation and usage instructions are given in the Supplemental Listing S11 and on the OpenCS website (ode_example_3, http://www.daetools.com/opencs-tutorials.html).

Five different runs have been performed (Table 4) identical to those in Case 1. In the run C2-MPI the system is partitioned by dividing the 2D mesh into eight quadrants. The ODE system is integrated in time using the variable-step variable-order backward differentiation formula

available in SUNDIALS CVodes solver (Serban and Hindmarsh, 2005). Systems of linear equations are solved using the SUNDIALS generalised minimal residual solver and the IFPACK (Sala and Heroux, 2005) ILU preconditioner from Trilinos suite (in the original CVodes model the 2x2 block-diagonal preconditioner has been applied). The input parameters for the IFPACK preconditioner for all runs are given in Table 5. The simulations are carried out using the same software and hardware as in Case 1.

Table 4. Case 2: Simulation runs

Run	Simulation	Evaluation of model equations
C2-SEQ	1 CPU	Sequential
C2-OMP	1 CPU	OpenMP (8 threads)
C2-CL	1 CPU	Single device OpenCL (100% on GPU)
C2-CLx2	1 CPU	Heterogeneous OpenCL (70% on GPU, 30% on CPU)
C2-MPI	8 CPUs	Sequential on every PE

Table 5. Case 2: IFPACK ILU preconditioner parameters

Run	k	ρ	α	ω
C2-SEQ	1	1.0	10^{-5}	0.0
C2-OMP	1	1.0	10^{-5}	0.0
C2-CL	1	1.0	10^{-5}	0.0
C2-CLx2	1	1.0	10^{-5}	0.0
C2-MPI	1	1.0	0.1	0.0

RESULTS

The numerical results are compared to the original SUNDIALS IDAS (Serban and Hindmarsh, 2016) and CVodes (Serban and Hindmarsh, 2015) models. Comparison of the concentration u at the bottom-left point (x=0, y=0) between the OpenCS and the original IDAS model for two different operating regimes are presented in Fig. 8 (stable regime for $B = 1.7$) and Fig. 9 (unstable regime for $B = 3.4$). Comparison of the concentration c_1 at the bottom-left point (x=0, y=30) between the OpenCS and the original CVodes model is presented in Fig. 10.

Four main and four sub-phases of the numerical solution have been analysed:

1. EvaluateEquations – evaluation of model equations (residuals or right-hand side)
2. LinearSystemSetup – setup of the linear equations solver, with two sub-phases:
    2.1. EvaluateJacobian – evaluation of a Jacobian matrix
    2.2. ComputePreconditioner – computation of a preconditioner using the Jacobian data
3. LinearSystemSolve – solution of a linear systems of equation, with two sub-phases:
    3.1. ApplyPreconditioner – application of the preconditioner to solve the linear system
    3.2. JacobianVectorProduct – Jacobian-vector multiplication, required in every iteration of the linear solver (in SUNDIALS the difference quotient approximation is used and requires an additional call to the EvaluateEquations function)
4. InterProcessDataExchange – exchange of adjacent unknowns between processing elements, required before every call to EvaluateEquations.

The total integration time, the duration of individual phases of the numerical solution and the percentage of the total integration time in individual phases are presented in Table 6 for Case 1 and Table 7 for Case 2.

The speed-ups of individual phases of the numerical solution, the maximum theoretical overall speed-ups and the achieved overall simulation speed-ups are given in Table 8 for Case 1 and Table 9 for Case 2. The maximum theoretical speed-ups for evaluation of model equations can be estimated using the maximum peak performance for individual platforms. For instance, for C1-CL and C2-CL runs the theoretical speed-up is 36.56 GFLOPs/(34.32 GFLOPs/8 cores) = 8.52, for C1-OMP and C2-OMP runs it is 8.00 (the number of cores), while for C1-CLx2 and C2-CLx2 runs it is 8.52 (GPU) + 8.00 (CPU) = 16.52. The maximum theoretical overall simulation speed-ups can be calculated from the Amdahl's law using the data from Table 6 and 7 and the maximum peak performance for individual platforms: $1/\left(1-p+p/s\right)$, where p is the portion of the solution that can be parallelised and s is the maximum theoretical speed-up for evaluation of model equations. For runs that utilise OpenMP and OpenCL (only the model equations and derivatives are evaluated in parallel) they are: (a) 2.02 for C1-OMP and 3.78 for C2-OMP, (b) 2.04 for C1-CL and 3.87 for C2-CL, and (c) 2.19 for C1-CLx2 and 4.75 for C2-CLx2. The maximum theoretical overall speed-up for the MPI runs can be estimated assuming that evaluation of model equations and the linear solution can be parallelised: 4.61 for Case 1 and 6.14 for Case 2.

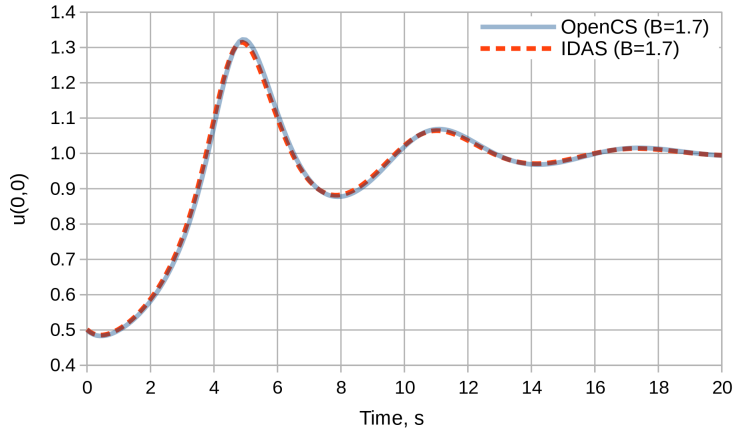

Figure 8. Case 1: Plot of the concentration u at the bottom-left point (x=0, y=0) - stable regime ($B = 1.7$)

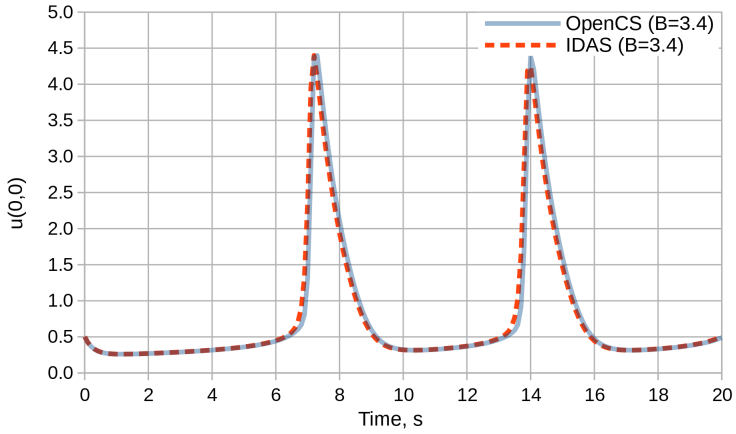

Figure 9. Case 1: Plot of the concentration u at the bottom-left point (x=0, y=0) - unstable regime ($B = 3.4$)

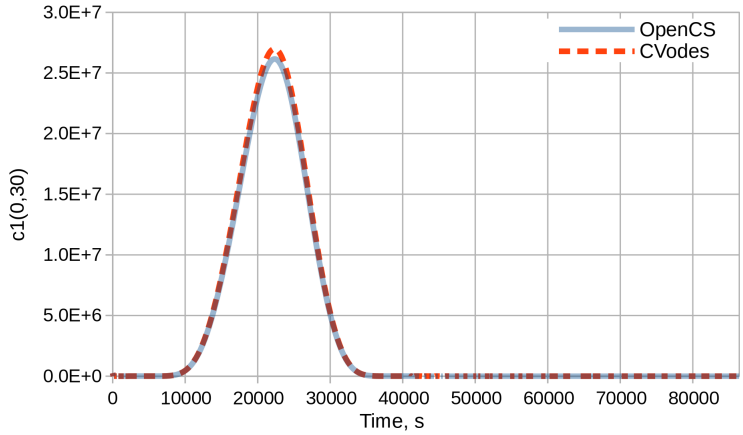

Figure 10. Case 2: Plot of the concentration c_1 at the bottom-left point (x=0, y=30)

Table 6. Case 1: Execution times for individual phases of the numerical solution

	C1-SEQ		C1-OMP		C1-CL		C1-CLx2		C1-MPI	
Phase	Time, s	%	Time, s	%	Time, s	%	Time, s	%	Time, s	%
EvaluateEquations	211.96	20.53	60.22	11.43	69.56	13.26	54.37	11.27	61.64	15.06
LinearSystemSetup (total)	65.14	6.31	39.06	7.41	33.31	6.35	33.83	7.02	9.71	2.37
EvaluateJacobian	29.85	2.89	9.88	1.87	6.45	1.23	7.16	1.49	6.47	1.58
ComputePreconditioner	35.29	3.42	29.18	5.54	26.86	5.12	26.67	5.53	3.24	0.79
LinearSystemSolve (total)	646.71	62.63	340.19	64.54	339.32	64.69	311.72	64.64	248.43	60.69
ApplyPreconditioner	192.46	18.63	158.78	30.12	146.63	27.96	145.70	30.22	56.88	13.89
JacobianVectorProduct	355.12	34.39	100.91	19.07	116.54	22.21	91.09	19.07	108.38	26.48
InterProcessDataExchange	-	-	-	-	-	-	-	-	15.54	3.81
Integration (total)	1023.87		522.06		520.05		477.76		407.44	

Table 7. Case 2: Execution times for individual phases of the numerical solution

	C2-SEQ		C2-OMP		C2-CL		C2-CLx2		C2-MPI	
Phase	Time, s	%	Time, s	%	Time, s	%	Time, s	%	Time, s	%
EvaluateEquations	570.70	29.57	132.84	20.39	132.58	21.73	95.58	17.58	85.39	17.51
LinearSystemSetup (total)	319.24	16.54	114.81	17.62	76.43	12.53	96.98	17.84	66.47	13.63
EvaluateJacobian	270.21	14.00	72.31	11.10	33.69	5.52	52.52	9.66	52.61	10.79
ComputePreconditioner	49.03	2.54	42.50	6.52	42.74	7.01	44.46	8.18	13.86	2.84
LinearSystemSolve (total)	956.58	49.56	328.86	50.48	325.11	53.29	275.08	50.59	287.82	59.03
ApplyPreconditioner	83.15	4.31	73.67	11.30	70.30	11.52	72.66	13.37	40.41	8.29
JacobianVectorProduct	781.10	40.47	181.82	27.91	181.78	29.79	131.08	24.11	173.82	35.66
InterProcessDataExchange	-	-	-	-	-	-	-	-	11.70	2.39
Integration (total)	1930.08		651.47		610.11		543.66		487.54	

Table 8. Case 1: Speed-ups for individual phases of the numerical solution

Phase	C1-OMP	C1-CL	C1-CLx2	C1-MPI
EvaluateEquations	3.52	3.05	3.90	3.36
EvaluateJacobian	3.02	4.63	4.17	4.36
ComputePreconditioner	-	-	-	10.29
ApplyPreconditioner	-	-	-	3.40
JacobianVectorProduct	3.52	3.05	3.90	3.36
Max. theoretical overall speed-up	2.02	2.04	2.19	4.61
Overall speed-up	1.96 (97%)	1.97 (96%)	2.17 (98%)	2.51 (55%)

Table 9. Case 2: Speed-ups for individual phases of the numerical solution

Phase	C2-OMP	C2-CL	C2-CLx2	C2-MPI
EvaluateEquations	4.30	4.30	5.97	4.18
EvaluateJacobian	3.74	8.02	5.14	3.72
ComputePreconditioner	-	-	-	2.56
ApplyPreconditioner	-	-	-	1.66
JacobianVectorProduct	4.30	4.30	5.96	4.18
Max. theoretical overall speed-up	3.78	3.87	4.75	6.14
Overall speed-up	2.96 (78%)	3.16 (82%)	3.55 (75%)	3.96 (64%)

DISCUSSION

Comparison of the numerical results between the OpenCS model and the original SUNDIALS IDAS (for Case 1, Fig. 8 and 9) and CVodes (for Case 2, Fig. 10) models shows a good agreement. The observed small variations can be attributed to the internal implementation details: SUNDIALS models use different (and less efficient) preconditioners and, in addition, a different discretisation method has been applied to the advection term in Case 2.

The overall performance is in the following order for both cases: sequential < OpenMP < OpenCL (GPU) < OpenCL (CPU+GPU) < MPI implementations (Table 8 and 9) and agree well with the theoretical limits. The achieved overall simulation speed-ups in Case 1 are 1.96, 1.97, 2.17 and 2.51 for C1-OMP, C1-CL, C1-CLx2 and C1-MPI runs, respectively (97, 96, 98 and 55% of the maximum theoretical overall speed-up, respectively). In Case 2 the achieved overall simulation speed-ups are 2.96, 3.16, 3.55 and 3.96 for C2-OMP, C2-CL, C2-CLx2 and C2-MPI runs, respectively (78, 82, 75 and 64% of the maximum theoretical overall speed-up, respectively). In the OpenMP and the OpenCL runs the simulation is carried out on a single processor and only evaluation of model equations is parallelised. Here, the OpenCL implementation performs faster since the NVidia GPU device offers a higher maximum peak performance (36.56 GFLOPs) than the eight Intel cores (34.32 GFLOPs). The reason for somewhat low overall speed-ups in single processor simulations (especially in Case 1) is that both cases are dominated by the time for solution of linear systems (62.63% of the total integration time in C1-SEQ and 49.56% in C2-SEQ run, Table 6 and 7). The main reason is a costly Jacobian-vector multiplication phase required in every iteration of the linear solver: the SUNDIALS GMRES solver uses a difference quotient approximation of the Jacobian and requires 34.39% of the total integration time in C1-SEQ and 40.47% in C2-SEQ run. As expected, the best performance is achieved in C1-MPI and C2-MPI runs where the whole system is partitioned into eight sub-systems and independently simulated. Again, the overall simulation speed-ups are lower than the maximum theoretical since not all phases of the numerical solution can be parallelised, the performance of individual phases of the numerical solution does not scale linearly with the number of processors and there is an additional cost for inter-process data exchange between the processing elements (during the linear algebra operations and before every evaluation of model equations).

The speed-ups in the EvaluateEquations phase are 3.52, 3.05, 3.90 and 3.36 for C1-OMP, C1-CL, C1-CLx2 and C1-MPI runs, respectively (Table 8) and 4.30, 4.30, 5.97 and 4.18 for C2-OMP, C2-CL, C2-CLx2 and C2-MPI runs, respectively (Table 9). The speed-ups in the EvaluateJacobian phase are 3.02, 4.63, 4.17 and 4.36 for C1-OMP, C1-CL, C1-CLx2 and C1-MPI runs, respectively (Table 8) and 3.74, 8.02, 5.14 and 3.72 for C2-OMP, C2-CL, C2-CLx2 and

C2-MPI runs, respectively (Table 9). The maximum theoretical speed-up is 8.00 for OpenMP and MPI runs, 8.52 for OpenCL runs and 16.52 for heterogeneous OpenCL. In Nikolić (2018) it has been shown that the achieved speed-ups are in general higher in these two phases. The reason is that much more complex expressions for model equations arising from the finite element discretisation are used than in the finite difference equations studied in this work. Thus, a much larger amount of computation is required and the hardware is better utilised. The speed-ups for evaluation of the Jacobian are higher than speed-ups for evaluation of equations since a larger number of evaluations are required and the hardware is again better utilised. The speed-ups in the ComputePreconditioner phase are 10.29 for C1-MPI run (Table 8) and 2.56 for C2-MPI run (Table 9). The speed-ups in the ApplyPreconditioner phase are 3.40 for C1-MPI run (Table 8) and 1.66 for C2-MPI run (Table 9). The time for inter-process data exchange is only 3.81% of the total integration time in Case 1 and 2.39% in Case 2 and does not significantly affect the overall performance. The fact is that partitioning of the overall ODE/DAE system into a number of ODE/DAE sub-systems has the largest effect on the evaluation of model equations and derivatives (eight times lower the number of equations in every PE) and to a lesser degree on the solution of linear systems (although the linear systems are eight times smaller in every PE the performance does not scale linearly with the size of the problem).

CONCLUSIONS

The main ideas, the key concepts, the components, the algorithms and the API of the OpenCS framework are presented in this work. OpenCS provides an universal platform for modelling of problems described by systems of differential and algebraic equations, parallel evaluation of model equations on diverse types of computing devices, model exchange and parallel simulation on shared and distributed memory systems (including heterogeneous systems).

The framework offers the numerous benefits. For instance, model equations are transformed into the postfix notation expression stacks, stored as an array of binary data and evaluated using a stack machine. This way, the equations can be evaluated on virtually all computing devices with no additional processing (including heterogeneous systems) and switching to a different computing device is controlled by an input parameter. The OpenMP API is used for parallel evaluation on general purpose processors and the OpenCL framework is used for parallelisation on streaming processors and heterogeneous systems. The low-level model specification data structures, stored as files in binary format, are used as an input for parallel simulations on all platforms and provide a simple platform-independent binary interface for model exchange. The partitioning algorithm can accurately balance the computation and memory loads in all important phases of the numerical solution. Since a single simulation software and a common model-specification are utilised on all platforms, OpenCS models can be used for benchmarks between different simulators, ODE/DAE solvers, individual computing devices and high performance computing systems.

The capabilities of the framework are illustrated using two large scale problems. The overall performance and the performance of four main and four sub-phases of the numerical solution have been analysed. For simulations carried out on a single processor the OpenMP API and the OpenCL frameworks have been utilised for parallelisation of model equations. The MPI interface has been used for simulation on message-passing multiprocessors. It has been observed that the overall simulation performance is in the following order: sequential < OpenMP < OpenCL (single device) < OpenCL (heterogeneous CPU+GPU) < MPI implementations. As it has been expected,

the MPI simulations offer the best performance since the whole ODE/DAE system is partitioned into a specified number of ODE/DAE sub-systems and independently simulated. However, the overall simulation speed-up is lower than the maximum theoretical: the performance of individual phases of the numerical solution does not scale linearly with the number of processors and there is an additional cost for inter-process data exchange between the processing elements.

The future work will focus on applications of the framework to large-scale multi-scale and multi-physics problems, further improvement of the performance and reduction of the memory requirements, implementation of problem-specific graph partitioners, new solvers and preconditioner libraries, and Compute Stack Evaluator implementations for additional types of computing devices (such as Xeon Phi and FPGA).

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